

**City of Ann Arbor  
Securities Held as of September 30, 2020**



<u>CUSIP</u>	<u>Description</u>	<u>Coupon</u>	<u>Maturity</u>	<u>Effective Maturity</u>	<u>Par Value</u>	<u>Historical Cost</u>	<u>Yield</u>	<u>% Portfolio Hist Cost</u>
<b>U.S. Treasury Securities</b>								
9127962R9	T-Bill	0.000	10/15/20	10/15/20	5,000,000.00	4,999,475.00	0.08	1.62%
912828L99	T-Note	1.375	10/31/20	10/31/20	5,000,000.00	5,036,328.13	1.19	1.63%
912828WC0	T-Note	1.750	10/31/20	10/31/20	5,000,000.00	5,000,195.31	1.75	1.62%
912828PC8	T-Note	2.625	11/15/20	11/15/20	5,000,000.00	4,997,673.00	2.65	1.62%
9127963K3	T-Bill	0.000	12/17/20	12/17/20	5,000,000.00	4,998,590.00	0.09	1.62%
9127965F2	T-Bill	0.000	12/29/20	12/29/20	5,000,000.00	4,998,539.40	0.10	1.62%
9127963U1	T-Bill	0.000	01/14/21	01/14/21	5,000,000.00	4,998,186.67	0.10	1.62%
912828N89	T-Note	1.375	01/31/21	01/31/21	5,000,000.00	5,072,656.25	1.04	1.64%
912828PX2	T-Note	3.625	02/15/21	02/15/21	5,000,000.00	5,085,563.63	2.83	1.65%
912796XE4	T-Bill	0.000	02/25/21	02/25/21	5,000,000.00	4,997,081.94	0.11	1.62%
9128284B3	T-Note	2.375	03/15/21	03/15/21	5,000,000.00	5,060,937.50	0.12	1.64%
912828C57	T-Note	2.250	03/31/21	03/31/21	5,000,000.00	5,108,789.06	1.63	1.66%
912828WG1	T-Note	2.250	04/30/21	04/30/21	5,000,000.00	5,108,789.06	1.64	1.66%
912828QN3	T-Note	3.125	05/15/21	05/15/21	5,000,000.00	5,034,196.44	2.84	1.63%
9127963H0	T-Bill	0.000	06/17/21	06/17/21	5,000,000.00	4,995,223.54	0.11	1.62%
912828RC6	T-Note	2.125	08/15/21	08/15/21	5,000,000.00	5,088,867.19	0.12	1.65%
912828F21	T-Note	2.125	09/30/21	09/30/21	5,000,000.00	4,914,860.50	2.70	1.59%
9128285F3	T-Note	2.875	10/15/21	10/15/21	5,000,000.00	5,011,328.13	2.79	1.62%
9128285F3	T-Note	2.875	10/15/21	10/15/21	5,000,000.00	5,146,501.13	1.49	1.67%
9128285L0	T-Note	2.875	11/15/21	11/15/21	5,000,000.00	5,153,532.38	1.48	1.67%
9128285L0	T-Note	2.875	11/15/21	11/15/21	5,000,000.00	5,148,649.56	1.51	1.67%
912828U65	T-Note	1.750	11/30/21	11/30/21	5,000,000.00	5,026,969.88	1.51	1.63%
912828260	T-Note	1.375	01/31/22	01/31/22	5,000,000.00	5,089,062.50	0.14	1.65%
9128286C9	T-Note	2.500	02/15/22	02/15/22	5,000,000.00	5,174,414.06	0.15	1.68%
9128282A1	T-Note	1.125	02/28/22	02/28/22	5,000,000.00	5,072,265.63	0.13	1.64%
912828XG0	T-Note	2.125	06/30/22	06/30/22	5,000,000.00	4,943,945.31	2.48	1.60%
912828M80	T-Note	2.000	11/30/22	11/30/22	5,000,000.00	4,997,477.68	2.01	1.62%
9128283U2	T-Note	2.375	01/31/23	01/31/23	5,000,000.00	5,093,554.69	1.82	1.65%
9128284A5	T-Note	2.625	02/28/23	02/28/23	5,000,000.00	5,206,835.94	1.41	1.69%
912828VB3	T-Note	1.750	05/15/23	05/15/23	5,000,000.00	5,025,195.31	1.61	1.63%
9128285K2	T-Note	2.875	10/31/23	10/31/23	5,000,000.00	5,298,046.88	1.40	1.72%
912828WE6	T-Note	2.750	11/15/23	11/15/23	5,000,000.00	5,228,125.00	1.60	1.69%
912828B66	T-Note	2.750	02/15/24	02/15/24	5,000,000.00	5,227,946.44	1.60	1.69%
<b>Total</b>			<b>418 days</b>	<b>418 days</b>	<b>165,000,000.00</b>	<b>167,339,803.14</b>	<b>1.28</b>	<b>54.24%</b>
<b>US Instrumentality Securities</b>								
3135G0F73	FNMA	1.500	11/30/20	11/30/20	5,000,000.00	5,080,350.00	1.12	1.65%
3130A3UQ5	FHLB	1.875	12/11/20	12/11/20	5,000,000.00	4,981,650.00	2.00	1.61%
3130ABZQ2	FHLB	1.750	02/08/21	02/08/21	5,000,000.00	5,000,000.00	1.75	1.62%
3133EJXV6	FFCB	2.700	02/23/21	02/23/21	5,000,000.00	4,992,450.00	2.76	1.62%
3130AK4H6	FHLB	0.120	06/04/21	06/04/21	5,000,000.00	4,999,950.00	0.12	1.62%
3133EJTF6	FFCB	2.700	07/02/21	07/02/21	5,000,000.00	4,990,450.00	2.77	1.62%
313383ZU8	FHLB	3.000	09/10/21	09/10/21	5,000,000.00	4,999,000.00	3.01	1.62%
3137EADB2	FHLMC	2.375	01/13/22	01/13/22	5,000,000.00	5,100,110.00	1.52	1.65%
3133EKBV7	FFCB	2.550	03/01/22	03/01/22	5,000,000.00	5,001,091.25	2.54	1.62%
313378WG2	FHLB	2.500	03/11/22	03/11/22	5,000,000.00	5,023,750.00	2.33	1.63%
3133EKLR5	FFCB	2.250	05/16/22	05/16/22	5,000,000.00	5,001,700.00	2.24	1.62%
313380GJ0	FFCB	2.000	09/09/22	09/09/22	5,000,000.00	4,922,050.00	2.47	1.60%
3133EKHN9	FFCB	2.330	10/18/22	10/18/22	5,000,000.00	4,994,700.00	2.36	1.62%
3133ECQD9	FFCB	2.120	01/23/23	01/23/23	5,000,000.00	5,095,500.00	1.54	1.65%
3130AJ7E3	FHLB	1.375	02/17/23	02/17/23	5,000,000.00	5,143,160.00	0.19	1.67%
3135G03D3	FNMA-Call	0.750	04/20/23	10/20/20	5,000,000.00	5,003,000.00	0.62	1.62%
3135G04Q3	FNMA	0.250	05/22/23	05/22/23	5,000,000.00	5,005,835.00	0.21	1.62%
3133834G3	FHLB	2.125	06/09/23	06/09/23	5,000,000.00	5,045,000.00	1.88	1.64%
3134GV2E7	FHLMC-Call	0.400	06/30/23	12/31/21	5,000,000.00	5,000,000.00	0.40	1.62%
3135G05G4	FNMA	0.250	07/10/23	07/10/23	5,000,000.00	5,003,550.00	0.22	1.62%
3133EKZK5	FFCB	1.600	08/14/23	08/14/23	5,000,000.00	5,016,600.00	1.51	1.63%
3136G4Y56	FNMA-Call	0.310	08/25/23	08/25/23	5,000,000.00	5,000,000.00	0.31	1.62%
3130A3DL5	FHLB	2.375	09/08/23	09/08/23	5,000,000.00	5,163,350.00	1.54	1.67%
3130AAHE1	FHLB	2.500	12/08/23	12/08/23	5,000,000.00	5,202,085.00	1.52	1.69%
3135G0V34	FNMA	2.500	02/05/24	02/05/24	5,000,000.00	5,169,400.00	1.66	1.68%
3135G0V75	FNMA	1.750	07/02/24	07/02/24	5,000,000.00	4,999,850.00	1.75	1.62%
3134GV4S4	FHLMC-Call	0.450	07/08/24	07/08/24	5,000,000.00	5,000,000.00	0.45	1.62%
3130A2UW4	FHLB	2.875	09/13/24	09/13/24	5,000,000.00	5,263,465.00	1.74	1.71%
<b>Total</b>			<b>760 days</b>	<b>708 days</b>	<b>140,000,000.00</b>	<b>141,198,046.25</b>	<b>1.52</b>	<b>45.76%</b>
<b>GRAND TOTAL</b>			<b>574 days</b>	<b>551 days</b>	<b>305,000,000.00</b>	<b>308,537,849.39</b>	<b>1.39</b>	<b>100.00%</b>